ECON 419a. Financial Time Series Econometrics

Day / time: T/Th 1:00 -2:15 pm
Course Type: Undergraduate
Course term: Fall
Instructor(s): Xiaohong Chen

This is an advanced lecture/seminar course covers basic univariate and multivariate models and methods used to analyze nancial and economic time series data and panel time series data. Topics include: classic linear models; serial dependence, autocorrelation in error variances (ARCH, GARCH); methods that allow for nonlinearity, tail dependence, comovements, conditional value at risk, fat-tails, nonstationarity; vector autoregressive models; factor models; Markov switching, latent factors, measurement errors, stochastic volatility; empirical asset pricing models. The aim of the course is to help students to write their senior essays and to start their own research in economics and nance.

Prerequisites: ECON 117 and 123, or ECON 135 and 136.

Semester offered: Fall
Undergrad Course Category: Methodology

Source URL: https://economics.yale.edu/undergraduate/courses/econ-419a-financial-time-series-econometrics